

CONSOLIDATED PENSION TRUST
INVESTMENT PERFORMANCE REPORT AS OF SEPTEMBER 30, 2006

	September-06							August-06					July-06					Current FYTD		Prior Year FY06		3 Years Ended	5 Years Ended
	Allocation			Returns-Quarter		Returns-Month		Allocation			Returns-Month		Allocation			Returns-Month		Returns		Returns		6/30/2006	6/30/2006
	Market Value	Actual	Policy(1)	Gross	Net	Gross	Net	Market Value	Actual	Policy(1)	Gross	Net	Market Value	Actual	Policy(1)	Gross	Net	Gross	Net	Gross	Net	Net	Net
LARGE CAP DOMESTIC EQUITY																							
Structured Growth																							
LA Capital	155,871,032	4.3%	4.3%	1.87%	1.81%	3.31%	3.29%	146,279,328	4.1%	4.3%	2.17%	2.15%	143,278,078	4.1%	4.3%	-3.49%	-3.51%	1.87%	1.81%	12.12%	11.88%	N/A	N/A
Total Structured Growth	155,871,032	4.3%	4.3%	1.87%	1.81%	3.31%	3.29%	146,279,328	4.1%	4.3%	2.17%	2.15%	143,278,078	4.1%	4.3%	-3.49%	-3.51%	1.87%	1.81%	12.12%	11.88%	12.99%	0.19%
Russell 1000 Growth																							
				3.94%	3.94%	2.75%	2.75%				3.12%	3.12%				-1.90%	-1.90%	3.94%	3.94%	6.12%	6.12%	8.34%	-0.77%
Structured Value																							
LSV	159,926,657	4.5%	4.3%	4.58%	4.48%	1.81%	1.77%	157,076,826	4.4%	4.3%	0.88%	0.85%	155,863,013	4.5%	4.3%	1.83%	1.80%	4.58%	4.48%	16.39%	15.93%	21.06%	12.29%
Russell 1000 Value				6.22%	6.22%	1.99%	1.99%				1.67%	1.67%				2.43%	2.43%	6.22%	6.22%	12.10%	12.10%	15.70%	6.89%
Enhanced Russell 1000 Index																							
LA Capital	149,233,954	4.2%	4.0%	3.56%	3.51%	2.94%	2.92%	190,270,463	5.4%	5.5%	1.76%	1.74%	187,111,657	5.4%	5.5%	-1.13%	-1.15%	3.56%	3.51%	12.74%	12.49%	12.73%	3.75%
Russell 1000				5.06%	5.06%	2.37%	2.37%				2.40%	2.40%				0.22%	0.22%	5.06%	5.06%	9.08%	9.08%	12.05%	3.12%
Enhanced S&P 500 Index																							
Northern Trust	152,291,722	4.2%	4.0%	6.59%	6.56%	3.08%	3.07%	197,640,705	5.6%	5.5%	2.56%	2.55%	192,757,104	5.5%	5.5%	0.82%	0.81%	6.59%	6.56%	9.43%	9.33%	11.32%	2.81%
Westridge	170,281,907	4.7%	4.3%	5.76%	5.68%	2.56%	2.54%	205,764,408	5.8%	4.3%	2.44%	2.42%	201,010,737	5.8%	4.3%	0.66%	0.64%	5.76%	5.68%	9.10%	8.80%	11.46%	2.80%
Wells Capital	97,366,302	2.7%	2.9%	1.38%	1.21%	-0.12%	-0.18%	97,366,192	2.7%	2.9%	1.49%	1.43%	95,944,297	2.7%	2.9%	0.01%	-0.05%	1.38%	1.21%	N/A	N/A	N/A	N/A
Franklin	102,377,967	2.9%	2.9%	N/A	N/A	1.60%	1.60%	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Total Enhanced S&P 500 Index	522,317,898	14.6%	11.3%	5.22%	5.15%	2.24%	2.22%	500,771,305	14.1%	12.7%	2.30%	2.28%	489,712,138	14.0%	12.7%	0.59%	0.57%	5.22%	5.15%	8.77%	8.58%	11.40%	2.76%
S&P 500				5.67%	5.67%	2.58%	2.58%				2.38%	2.38%				0.62%	0.62%	5.67%	5.67%	8.63%	8.63%	11.22%	2.49%
S&P 500 130/30																							
State Street	67,869,139	1.9%	2.0%	5.80%	5.79%	2.77%	2.77%	65,380,936	1.8%	2.0%	2.07%	2.07%	64,057,821	1.8%	2.0%	0.86%	0.86%	5.80%	5.79%	9.65%	9.62%	11.55%	2.70%
S&P 500				5.67%	5.67%	2.58%	2.58%				2.38%	2.38%				0.62%	0.62%	5.67%	5.67%	8.63%	8.63%	11.22%	2.49%
TOTAL LARGE CAP DOMESTIC EQUITY	1,055,218,680	29.4%	28.9%	4.39%	4.32%	2.49%	2.47%	1,059,778,858	29.9%	28.9%	1.96%	1.94%	1,040,022,707	29.8%	28.9%	-0.10%	-0.13%	4.39%	4.32%	11.16%	10.93%	13.21%	3.86%
S&P 500				5.67%	5.67%	2.58%	2.58%				2.38%	2.38%				0.62%	0.62%	5.67%	5.67%	8.63%	8.63%	11.22%	2.49%
SMALL CAP DOMESTIC EQUITY																							
Manager-of-Managers																							
SEI	258,184,447	7.2%	7.1%	0.17%	-0.01%	1.45%	1.39%	236,473,105	6.7%	7.1%	2.35%	2.29%	231,250,585	6.6%	7.1%	-3.53%	-3.59%	0.17%	-0.01%	14.39%	13.56%	18.31%	8.00%
Russell 2000 + 200bp (annually)				0.94%	0.94%	1.00%	1.00%				3.13%	3.13%				-3.09%	-3.09%	0.94%	0.94%	16.86%	16.86%	21.06%	10.71%
Callan	100,226,983	2.8%	2.8%	-0.79%	-0.91%	1.06%	1.02%	91,910,478	2.6%	2.8%	2.42%	2.38%	89,737,541	2.6%	2.8%	-4.16%	-4.20%	-0.79%	-0.91%	N/A	N/A	N/A	N/A
Russell 2000				0.44%	0.44%	0.83%	0.83%				2.96%	2.96%				-3.25%	-3.25%	0.44%	0.44%				
TOTAL SMALL CAP DOMESTIC EQUITY	358,411,430	10.0%	9.9%	-0.10%	-0.27%	1.34%	1.29%	328,383,583	9.3%	9.9%	2.37%	2.32%	320,988,126	9.2%	9.9%	-3.71%	-3.76%	-0.10%	-0.27%	14.23%	13.40%	18.25%	7.97%
Russell 2000				0.44%	0.44%	0.83%	0.83%				2.96%	2.96%				-3.25%	-3.25%	0.44%	0.44%	14.58%	14.58%	18.70%	8.50%
INTERNATIONAL EQUITY																							
Large Cap - Core																							
State Street	49,718,803	1.4%	1.4%	3.53%	3.40%	-0.35%	-0.39%	49,979,812	1.4%	1.4%	2.75%	2.71%	48,642,723	1.4%	1.4%	1.11%	1.07%	3.53%	3.40%	28.48%	27.85%	20.61%	6.87%
MSCI EAFE (2)				3.93%	3.93%	0.15%	0.15%				2.75%	2.75%				0.99%	0.99%	3.93%	3.93%	26.56%	26.56%	20.76%	5.94%
Large Cap - Active																							
Capital Guardian	149,602,875	4.2%	4.1%	5.05%	4.95%	0.65%	0.62%	148,629,191	4.2%	4.1%	3.55%	3.52%	143,700,941	4.1%	4.1%	0.79%	0.76%	5.05%	4.95%	28.45%	28.01%	21.32%	6.58%
LSV	147,318,386	4.1%	4.1%	6.04%	5.93%	1.85%	1.82%	144,635,973	4.1%	4.1%	2.95%	2.92%	140,656,249	4.0%	4.1%	1.12%	1.09%	6.04%	5.93%	28.27%	27.77%	N/A	N/A
Bank of Ireland	48,795,036	1.4%	1.4%	3.18%	3.02%	-1.67%	-1.72%	49,621,925	1.4%	1.4%	4.42%	4.37%	47,605,582	1.4%	1.4%	0.49%	0.44%	3.18%	3.02%	22.75%	22.00%	19.16%	N/A
Total Large Cap - Active	345,716,297	9.6%	9.7%	5.20%	5.09%	0.82%	0.79%	342,887,089	9.7%	9.7%	3.42%	3.39%	331,962,772	9.5%	9.7%	0.89%	0.85%	5.20%	5.09%	27.62%	27.11%	21.84%	7.14%
MSCI EAFE - 50% Hedged				4.87%	4.87%	0.90%	0.90%				2.93%	2.93%				0.98%	0.98%	4.87%	4.87%	26.72%	26.72%	22.56%	6.89%
Small Cap - Active																							
Lazard	47,490,713	1.3%	1.4%	1.55%	1.38%	0.70%	0.65%	47,155,537	1.3%	1.4%	3.02%	2.97%	45,852,832	1.3%	1.4%	-2.12%	-2.17%	1.55%	1.38%	25.84%	25.04%	29.34%	N/A
Wellington	47,538,919	1.3%	1.4%	3.42%	3.21%	0.71%	0.64%	47,204,261	1.3%	1.4%	2.38%	2.31%	46,215,861	1.3%	1.4%	0.30%	0.23%	3.42%	3.21%	24.33%	23.35%	25.26%	N/A
Total Small Cap - Active	95,029,632	2.6%	2.8%	2.47%	2.29%	0.71%	0.64%	94,359,798	2.7%	2.8%	2.70%	2.64%	92,068,693	2.6%	2.8%	-0.92%	-0.98%	2.47%	2.29%	25.07%	24.18%	27.28%	N/A
Citigroup Broad Market Index < \$2BN				1.55%	1.55%	0.70%	0.70%				2.90%	2.90%				-2.00%	-2.00%	1.55%	1.55%	29.21%	29.21%	32.38%	N/A
TOTAL INTERNATIONAL EQUITY	490,464,732	13.7%	13.8%	4.49%	4.36%	0.68%	0.64%	487,226,699	13.7%	13.8%	3.21%	3.17%	472,674,188	13.5%	13.8%	0.55%	0.51%	4.49%	4.36%	27.22%	26.61%	22.77%	8.74%
MSCI EAFE - 50% Hedged				4.87%	4.87%	0.90%	0.90%				2.93%	2.93%				0.98%	0.98%	4.87%	4.87%	26.72%	26.72%	22.56%	6.89%
EMERGING MARKETS EQUITY																							
Core																							
JP Morgan	32,259,972	0.9%	0.8%	7.94%	7.76%	2.25%	2.19%	31,550,961	0.9%	0.8%	3.69%	3.63%	30,556,104	0.9%	0.8%	1.81%	1.75%	7.94%	7.76%	N/A	N/A	N/A	N/A
PanAgora	27,216,721	0.8%	0.8%	5.08%	4.96%	0.50%	0.46%	27,082,293	0.8%	0.8%	2.30%	2.26%	26,472,525	0.8%	0.8%	2.21%	2.17%	5.08%	4.96%	N/A	N/A	N/A	N/A
WestLB	27,587,476	0.8%	0.0%	3.05%	2.94%	0.30%	0.26%	27,505,200	0.8%	0.0%	1.22%	1.18%	27,174,244	0.8%	0.0%	1.51%	1.47%	3.05%	2.94%	N/A	N/A	N/A	N/A
UBS	49,154,014	1.4%	1.4%	4.88%	4.67%	0.66%	0.59%	48,832,854	1.4%	1.4%	2.37%	2.30%	47,702,162	1.4%	1.4%	1.78%	1.71%	4.88%	4.67%	N/A	N/A	N/A	N/A
Total Core	136,218,183	3.8%	3.9%	5.25%	5.09%	0.93%	0.87%	134,971,308	3.8%	3.9%	2.42%	2.37%	131,905,035	3.8%	3.9%	1.82%	1.77%	5.25%	5.09%	36.32%	35.59%	32.44%	18.61%
MSCI Emerging Markets				5.01%	5.01%	0.84%	0.84%				2.60%	2.60%				1.50%	1.50%	5.01%	5.01%	35.91%	35.91%	22.39%	12.89%
Small Cap																							
DFA	30,464,480	0.8%	0.9%	8.78%	8.53%	2.77%	2.69%	29,643,828	0.8%	0.9%	3.47%	3.39%	28,648,544	0.8%	0.9%	2.30%	2.22%	8.78%	8.53%	N/A	N/A	N/A	N/A
MSCI Emerging Markets				5.01%	5.01%	0.84%	0.84%				2.60%	2.60%				1.50%	1.50%	5.01%	5.01%				
TOTAL EMERGING MARKETS EQUITY	166,682,663	4.6%	4.8%	5.88%	5.71%	1.26%	1.20%	164,615,136	4.6%	4.8%	2.61%	2.55%	160,553,579	4.6%	4.8%	1.90%	1.85%	5.88%	5.71%	35.20%	34.40%	32.05%	18.40%
MSCI Emerging Markets				5.01%	5.01%	0.84%	0.84%				2.60%	2.60%				1.50%	1.50%	5.01%	5.01%	35.91%	35.91%	34.76%	21.54%
DOMESTIC FIXED INCOME																							
Core Bond																							
Western Asset	82,987,062	2.3%	2.4%	4.34%	4.29%	0.83%	0.81%	77,433,511	2.2%	2.4%	1.83%	1.81%	76,075,541	2.2%	2.4%	1.62%	1.60%	4.34%	4.29%	-0.95%	-1.15%	2.65%	5.96%
Lehman Aggregate				3.81%	3.81%	0.88%	0.88%				1.53%	1.53%				1.35%	1.35%	3.81%	3.81%	-0.81%	-0.81%	2.05%	4.97%
Index																							
Bank of ND	153,763,967	4.3%	4.2%	3.78%	3.77%	0.95%	0.94%	152,314,714	4.3%	4.2%	1.55%	1.54%	150,012,288	4.3%	4.2%	1.25%	1.24%	3.78%	3.77%	-1.31%	-1.37%	1.53%	5.24%
Total Index	153,763,967	4.3%	4.2%	3.78%	3.77%	0.95%	0.94%	152,314,714	4.3%	4.2%	1.55%	1.54%	150,012,288	4.3%	4.2%	1.25%	1.24%	3.78%	3.77%	-0.63%	-0.69%	2.10%	5.27%
Lehman Gov/Credit				3.91%	3.91%	0.98%	0.98%				1.58%	1.58%				1.30%	1.30%	3.91%	3.91%	-1.52%	-1.52%	1.60%	5.13%
Convertibles																							
TCW (3)	72,119,440	2.0%	2.4%	2.97%	2.85%	1.49%	1.45%	71,135,173	2.0%	2.4%	2.12%	2.08%	69,736,126	2.0%	2.4%	-0.65%	-0.69%	2.97%	2.85%	5.00%	4.54%	6.78%	1.15%
Merrill Lynch All Convertibles (4)				2.79%	2.79%	1.19%	1.19%				1.35%	1.35%				0.23%	0.23%	2.79%	2.79%	9.37%	9.37%	8.01%	4.94%

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	September-06							August-06					July-06					Current FYTD		Prior Year FY06		3 Years Ended 6/30/2006	5 Years Ended 6/30/2006		
	Allocation		Returns-Quarter		Returns-Month		Market Value	Allocation		Returns-Month		Allocation		Returns-Month		Returns		Returns		Net	Net				
	Market Value	Actual	Policy(1)	Gross	Net	Gross		Net	Actual	Policy(1)	Gross	Net	Gross	Net	Gross	Net	Gross	Net							
BBB Average Quality																									
Wells Capital	82,754,608	2.3%	2.4%	4.62%	4.58%	1.02%	1.04%	76,163,148	2.1%	2.4%	1.99%	1.95%	74,714,705	2.1%	2.4%	1.54%	1.52%	4.62%	4.58%	4.80%	4.80%	-2.49%	-2.70%	3.36%	5.51%
Lehman US Credit BAA				4.80%	4.80%	1.13%	1.13%				2.02%	2.02%				1.58%	1.58%			4.80%	4.80%	-2.37%	-2.37%	2.39%	6.10%
Private Debt																									
Prudential	83,002,971	2.3%	2.4%	3.89%	3.84%	0.94%	0.92%	77,375,498	2.2%	2.4%	1.55%	1.53%	76,237,880	2.2%	2.4%	1.36%	1.34%	3.89%	3.84%	3.81%	3.81%	0.07%	-0.13%	N/A	N/A
Lehman Aggregate				3.81%	3.81%	0.88%	0.88%				1.53%	1.53%				1.35%	1.35%			3.81%	3.81%	-0.81%	-0.81%	N/A	N/A
Timberland																									
TIR - Teredo (5)	59,053,528	1.6%	1.6%	0.00%	-0.19%	0.00%	-0.06%	59,053,528	1.7%	1.7%	0.00%	-0.06%	59,053,528	1.7%	1.7%	0.00%	-0.06%	0.00%	-0.19%	0.00%	-0.19%	-0.71%	-1.44%	7.62%	N/A
TIR - Springbank	123,707,026	3.4%	3.4%	0.02%	-0.06%	0.00%	-0.03%	123,707,029	3.5%	3.5%	0.00%	-0.03%	123,729,855	3.5%	3.5%	0.02%	-0.01%	0.02%	-0.06%	0.02%	-0.06%	13.88%	13.53%	N/A	N/A
Total Timberland	182,760,554	5.1%	5.1%	0.01%	-0.10%	0.00%	-0.04%	182,760,557	5.2%	5.2%	0.00%	-0.04%	182,783,383	5.2%	5.2%	0.01%	-0.02%	0.01%	-0.10%	0.01%	-0.10%	9.89%	9.43%	20.37%	N/A
NCREIF Timberland Index				3.49%	3.49%	1.15%	1.15%				1.15%	1.15%				1.15%	1.15%			3.49%	3.49%	19.69%	19.69%	13.94%	N/A
TOTAL DOMESTIC FIXED INCOME	657,388,602	18.3%	19.0%	2.74%	2.67%	0.73%	0.71%	637,182,601	18.0%	19.0%	1.25%	1.22%	629,559,923	18.0%	18.9%	0.74%	0.72%	2.74%	2.67%	3.81%	3.81%	3.41%	3.12%	8.91%	8.14%
Lehman Aggregate				3.81%	3.81%	0.88%	0.88%				1.53%	1.53%				1.35%	1.35%			3.81%	3.81%	-0.81%	-0.81%	2.05%	4.97%
HIGH YIELD BONDS																									
Core																									
Loomis Sayles	105,475,134	2.9%	2.9%	4.98%	4.85%	1.69%	1.65%	103,720,127	2.9%	2.9%	1.81%	1.77%	101,998,243	2.9%	2.9%	1.39%	1.35%	4.98%	4.85%	1.13%	1.13%	5.26%	4.74%	N/A	N/A
Sutter/Wells Capital	103,825,462	2.9%	2.9%	2.97%	2.84%	0.92%	0.88%	102,874,062	2.9%	2.9%	0.79%	0.75%	102,217,389	2.9%	2.9%	1.23%	1.19%	2.97%	2.84%	1.13%	1.13%	5.22%	4.70%	N/A	N/A
Total Core	209,300,596	5.8%	5.8%	3.97%	3.84%	1.31%	1.27%	206,594,189	5.8%	5.8%	1.30%	1.26%	204,215,632	5.8%	5.8%	1.31%	1.27%	3.97%	3.84%	3.76%	3.76%	5.24%	4.72%	5.70%	3.38%
LB High Yield 2% Issuer Contstrained Index				3.76%	3.76%	1.38%	1.38%				1.48%	1.48%				0.86%	0.86%			3.76%	3.76%	4.38%	4.38%	N/A	N/A
Mezzanine Debt																									
Goldman Sachs	1,499,378	0.0%	0.0%	-0.04%	0.00%	-0.04%	0.00%	998,963	0.0%	0.0%	0.00%	0.00%	998,963	0.0%	0.0%	0.00%	0.00%	-0.04%	0.00%			N/A	N/A	N/A	N/A
TOTAL HIGH YIELD BONDS	210,799,974	5.9%	5.9%	3.95%	3.82%	1.30%	1.26%	207,593,152	5.9%	5.9%	1.29%	1.25%	205,214,595	5.9%	5.9%	1.30%	1.26%	3.95%	3.82%	3.76%	3.76%	5.24%	4.72%	8.34%	7.47%
LB High Yield 2% Issuer Contstrained Index				3.76%	3.76%	1.38%	1.38%				1.48%	1.48%				0.86%	0.86%			3.76%	3.76%	4.38%	4.38%	8.48%	8.60%
INTERNATIONAL FIXED INCOME																									
International Sovereign																									
UBS Global	87,838,193	2.4%	2.5%	-0.07%	-0.15%	-0.60%	-0.63%	88,368,713	2.5%	2.5%	0.08%	0.05%	88,300,980	2.5%	2.5%	0.46%	0.43%	-0.07%	-0.15%	1.13%	1.13%	0.47%	0.13%	5.24%	9.99%
Citigroup Non-US Gov't Bond Index				0.89%	0.89%	-0.59%	-0.59%				0.79%	0.79%				0.69%	0.69%			0.89%	0.89%	-0.11%	-0.11%	5.01%	9.58%
International Core																									
Brandywine	90,028,533	2.5%	2.5%	2.04%	1.93%	-0.23%	-0.27%	90,238,834	2.5%	2.5%	0.72%	0.68%	89,685,298	2.6%	2.5%	1.55%	1.51%	2.04%	1.93%	1.13%	1.13%	4.33%	3.89%	8.39%	N/A
Lehman Global Aggregate (ex-US)				1.13%	1.13%	-0.56%	-0.56%				0.92%	0.92%				0.77%	0.77%			1.13%	1.13%	3.83%	3.83%	5.69%	N/A
TOTAL INTERNATIONAL FIXED INCOME	177,866,726	5.0%	5.1%	0.99%	0.89%	-0.42%	-0.45%	178,607,547	5.0%	5.1%	0.40%	0.37%	177,986,278	5.1%	5.1%	1.00%	0.97%	0.99%	0.89%	0.89%	0.89%	0.00%	0.00%	6.82%	10.91%
Citigroup Non-US Gov't Bond Index				0.89%	0.89%	-0.59%	-0.59%				0.79%	0.79%				0.69%	0.69%			0.89%	0.89%	0.00%	0.00%	5.05%	9.60%
REAL ESTATE																									
INVESCO	136,626,479			1.66%	1.55%	0.15%	0.11%	133,368,373			1.47%	1.43%	135,096,694			0.04%	0.00%	1.66%	1.55%			24.41%	23.84%	17.33%	12.38%
J.P. Morgan Strategic & Special Funds	138,116,547			4.62%	4.36%	1.49%	1.41%	136,200,359			1.67%	1.59%	134,068,775			1.39%	1.31%	4.62%	4.36%			22.25%	21.05%	17.14%	12.52%
J.P. Morgan Alternative Property Fund	30,257,549			-2.58%	-2.82%	-0.72%	-0.80%	30,257,549			-0.72%	-0.80%	30,257,549			-1.17%	-1.25%	-2.58%	-2.82%			N/A	N/A	N/A	N/A
TOTAL REAL ESTATE	305,000,575	8.5%	6.9%	2.59%	2.40%	0.67%	0.61%	299,826,281	8.5%	6.9%	1.34%	1.28%	299,423,018	8.6%	6.9%	0.56%	0.50%	2.59%	2.40%			22.98%	22.09%	17.09%	12.36%
NCREIF Total Index				4.01%	4.01%	1.32%	1.32%				1.32%	1.32%				1.32%	1.32%			4.01%	4.01%	18.22%	18.22%	15.63%	12.19%
ALTERNATIVE INVESTMENTS																									
Brinson IVCF III	694,580			12.77%	12.77%	12.77%	12.77%	615,942			0.00%	0.00%	615,942			0.00%	0.00%	12.77%	12.77%			29.82%	26.32%	19.53%	18.00%
Brinson IVCF II	60,623			0.00%	0.00%	0.00%	0.00%	60,623			0.00%	0.00%	60,623			0.00%	0.00%	0.00%	0.00%			22.67%	22.67%	13.90%	-0.56%
Coral Partners II	100,201			0.13%	0.13%	0.00%	0.00%	100,201			0.00%	0.00%	100,201			0.13%	0.13%	0.13%	0.13%			3.74%	3.74%	6.19%	-9.24%
Coral Partners V	9,789,878			-0.31%	-0.31%	0.00%	0.00%	9,789,878			0.00%	0.00%	9,789,878			-0.31%	-0.31%	-0.31%	-0.31%			13.92%	8.74%	-15.32%	-24.06%
Coral Partners V - Supplemental	888,947			-0.70%	-0.70%	0.00%	0.00%	888,947			0.00%	0.00%	888,947			-0.70%	-0.70%	-0.70%	-0.70%			14.63%	10.53%	10.33%	N/A
Coral Partners VI	15,038,305			-0.08%	-0.08%	0.00%	0.00%	13,788,305			0.00%	0.00%	13,788,305			-0.08%	-0.08%	-0.08%	-0.08%			-0.91%	-6.22%	-10.14%	N/A
Brinson 1998 Partnership Fund	2,060,547			4.03%	4.03%	4.03%	4.03%	2,626,846			0.00%	0.00%	2,626,846			0.00%	0.00%	4.03%	4.03%			17.83%	16.52%	15.11%	1.97%
Brinson 1999 Partnership Fund	5,113,670			8.99%	8.99%	8.99%	8.99%	4,691,761			0.00%	0.00%	4,691,761			0.00%	0.00%	8.99%	8.99%			15.56%	14.27%	12.72%	-1.26%
Brinson 2000 Partnership Fund	11,945,807			4.86%	4.86%	6.27%	6.27%	11,240,549			-1.31%	-1.31%	13,877,749			-0.01%	-0.01%	4.86%	4.86%			29.66%	28.22%	17.90%	3.70%
Brinson 2001 Partnership Fund	8,506,532			8.12%	8.12%	8.12%	8.12%	7,867,731			0.00%	0.00%	7,867,731			0.00%	0.00%	8.12%	8.12%			21.20%	19.85%	9.95%	3.22%
Brinson 2002 Partnership Fund	5,053,515			9.58%	9.58%	6.78%	6.78%	4,732,587			2.62%	2.62%	5,301,135			0.00%	0.00%	9.58%	9.58%			33.89%	32.4		